



# The Office of the Illinois State Treasurer

## INVESTMENT SUMMARY AS OF 30-Sep-12

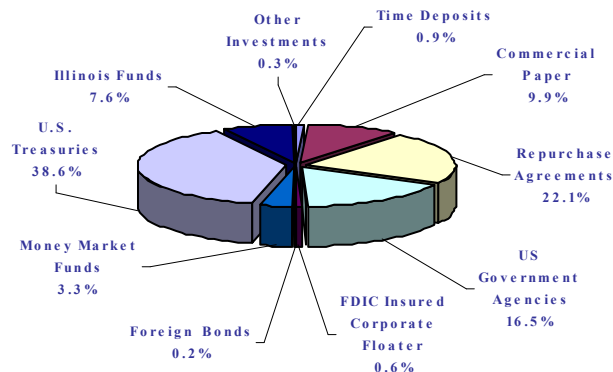
### State Portfolio

**Portfolio Assets\*** **\$11,658,726,210**  
**Monthly Interest Earnings** **\$3,383,186**  
**30-Day Yield** **0.440%**  
**Weighted Average Maturity** **183**

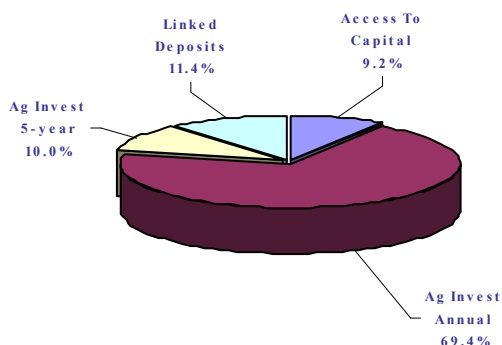
\*Portfolio Assets total includes \$882,906,453.78 invested in The Illinois Funds.

Securities Lending collateral invested in repurchase agreements in the amount of \$4,493,886,251 is not included in the Portfolio Assets total.

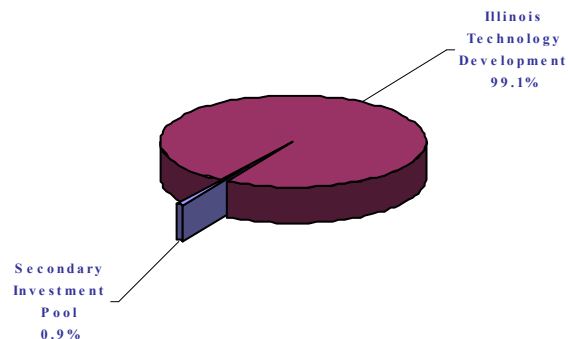
### State Portfolio



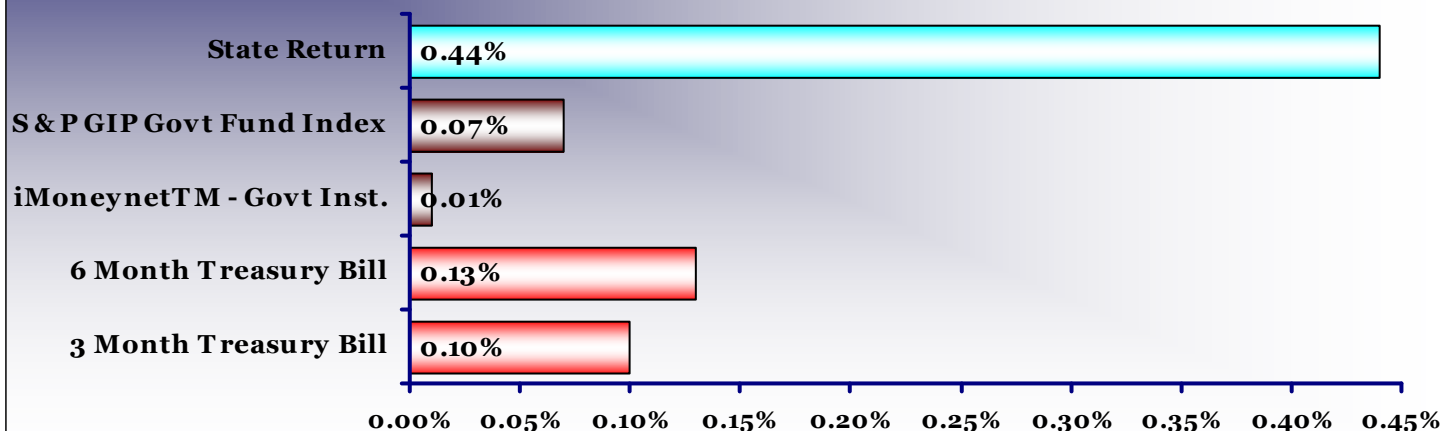
### Time Deposit - Breakdown



### Other Investments - Breakdown



### 30 Day Rate Comparison State vs. Competitors As of 9/30/12



## **Glossary of terms for this investment summary**

Portfolio assets – This is the total value of the state’s holdings.

Monthly interest earnings - This is the dollar amount the State Treasurer has earned on the investments in the state portfolio.

30-day yield – This is the average return or profit on the state’s investments for the most recent 30 days.

Weighted average maturity – This is the dollar weighted maturity of all of the holding of the fund. This number represents the theoretical number of days before all of the investments would mature and thus be re-invested.

## **Pie Charts**

The first pie chart depicts how the state’s assets are segregated by investment type. The second and third pie charts depict how the assets of two major investment types are divided.

## **Bar Chart**

The bar chart shows the 30-day yield of the state’s portfolio compared to the 30-day yield of the listed indexes or competitors.